

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
June 30, 2007 and 2006**

	<u>2007</u>	<u>2006</u>
Investments (at fair value)		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>2,765,758</u>	<u>-</u>
Marketable debt securities		
Intermediate-term Fixed Income Pool	-	29,660,683
Broad Market Fixed Income Pool	9,381,307	-
Non-retirement Domestic Equity Pool	16,218,797	-
SOA International Equity Pool	<u>5,423,250</u>	<u>-</u>
Total marketable debt and equity securities	31,023,354	29,660,683
Interest Receivable	<u>12,049</u>	<u>-</u>
Total invested assets	<u>\$ 33,801,161</u>	<u>\$ 29,660,683</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended June 30, 2007

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	12,049	142,864
Marketable debt securities		
Intermediate-term Fixed Income Pool	-	\$ 258,000
Broad Market Fixed Income Pool	(29,163)	435,307
Non-retirement Domestic Equity Pool	(310,426)	2,799,797
SOA International Equity Pool	(34,880)	950,250
Total marketable debt and equity securities	<u>(374,469)</u>	<u>4,443,354</u>
Total investment earnings (loss)	(362,420)	4,586,218
Total invested assets, beginning of period	34,163,581	29,660,683
Net contributions (withdrawals)	<u>-</u>	<u>(445,740)</u>
Total invested assets, end of period	<u>\$ 33,801,161</u>	<u>\$ 33,801,161</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 6/30/2007

Asset Allocation Policy Effective Date: 8/1/06

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		2,766	8.19%	n/a
Total cash and cash equivalents	10.00%	0%-14%	2,766	8.19%	n/a
Marketable debt securities					
Medium-term Fixed Income Pool	0.00%	0.00%	-	0.00%	0.00%
Broad Market Fixed Income Pool	30.00%	20%-40%	9,381	27.76%	2.24%
Total Marketable debt securities	30.00%		9,381	27.76%	2.24%
Equities					
SOA Int'l Equity Pool	15.00%	11%-19%	5,423	16.05%	-1.05%
Non-retirement Domestic Equity Pool	45.00%	35%-55%	16,219	48.00%	-3.00%
Total investments AY 13 Long Term Care	100.00%		33,789	100.00%	0.00%
Income Receivable			12		
Total Invested Assets At Fair Value			33,801		